

[LH 0415]

OCTOBER 2015

Sub. Code: 2866

**M.Sc., NON – MEDICAL DEGREE COURSES
BRANCH II - BIOSTATISTICS
SECOND YEAR
PAPER II – APPLIED MULTIVARIATE ANALYSIS AND TIME SERIES
ANALYSIS**

Q.P. Code: 282866

Time: Three hours

Maximum: 100 marks

I. Elaborate on:

(2 x 20 = 40)

1. What are the hierarchical clustering methods?
2. Explain factor analysis.

II. Write notes on:

(10 x 6 = 60)

1. Autocorrelation and Partial Autocorrelation function.
2. Stationary process in time series.
3. Objectives of time series analysis.
4. ARMA Model.
5. Auto regressive process of order p.
6. Characteristics of time series data.
7. Random walk process.
8. Canonical correlation.
9. Multiple linear regression analysis.
10. PATH analysis.
